CSCI3656: NUMERICAL COMPUTATION

Homework 9: Due Friday, Nov. 5, 5:00pm

Turn in your own writeup that includes your code. List any resources you used including collaborating with others. Submit a PDF on Canvas by Friday, Nov. 5 at 5pm.

1. Consider the function

$$f(x) = \sin(2\pi x) + \cos(3\pi x), \quad x \in [-1, 1]. \tag{1}$$

Compute the coefficients of a least-squares-fit degree-7 polynomial from n = 33 evenly spaced points. In other words, your training data are pairs (x_i, y_i) with i = 1, ..., 33 where the x_i 's are evenly spaced points in [-1, 1] (like, linspace) and $y_i = f(x_i)$. Make a plot of both f(x) and the degree-7 polynomial approximation.

2. Create testing data by (i) choosing 100 random points $(x'_i, i = 1, ..., 100)$ in the interval [-1, 1] and (ii) evaluating f(x) at each of those points $(y'_i = f(x'_i))$. This gives you a new set of data $(x'_1, y'_1), \ldots, (x'_{100}, y'_{100})$.

For d from 1 to 31, compute the least-squares coefficients of a polynomial of degree d with the same training data as in the last problem using both the QR method and the normal equations.

For each trained polynomial $p_d(x)$, compute the normalized testing error:

$$e_d = \left(\frac{\sum_{i=1}^{100} (y_i' - p(x_i'))^2}{\sum_{i=1}^{100} (y_i')^2}\right)^{1/2}$$
 (2)

Plot the error e_d versus d on a log scale (that is, use **semilogy**). Make sure to include both (i) the error computed using the QR decomposition and (ii) the error computed using the normal equations. Interpret the error behavior. (HINT: It's related to the condition number of the matrix in the least-squares problem.)

BONUS (50 POINTS): Here some US COVID case counts from back in March 2020.

Days since Feb 29	Case count
1	89
2	105
3	125
4	159
5	227
6	331
7	444
8	564
9	728
10	1000
11	1267
12	1645
13	2204
14	2826
15	3485
17	7038

Derive the linear least-squares system whose solution contains the coefficients of a log-linear model for case count over time. Plot the data on top of the model on a log scale. How well does the log-linear model (which represents exponential growth) appear to model the growth in the case count? What was the case doubling time over this roughly two-week period?